

# Irish Stock Exchange Daily Bond Index Report

Tuesday 4 February, 2014

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 04-Feb-2014	Previous Close Value 03-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.22	112.36	-0.123%	-0.06%	1.86%	1.86%	12.22%	5.22	5.10	2.52
All Bond Index (Return)	174.27	174.46	-0.108%	-0.01%	2.23%	2.23%	74.27%	5.22	5.10	2.52
Under 3 Bond Index (Clean)	99.30	99.34	-0.040%	-0.02%	-0.30%	-0.30%	-0.70%	1.79	1.78	0.77
Under 3 Bond Index (Return)	144.79	144.82	-0.027%	0.03%	0.11%	0.11%	44.79%	1.79	1.78	0.77
Under 5 Bond Index (Clean)	108.56	108.63	-0.064%	-0.01%	0.47%	0.47%	8.56%	2.96	2.92	1.38
Under 5 Bond Index (Return)	159.37	159.45	-0.052%	0.03%	0.87%	0.87%	59.37%	2.96	2.92	1.38
Under 10 Bond Index (Clean)	111.82	111.93	-0.105%	-0.03%	1.66%	1.66%	11.82%	4.49	4.40	2.11
Under 10 Bond Index (Return)	169.32	169.47	-0.091%	0.01%	2.03%	2.03%	69.32%	4.49	4.40	2.11
5 Plus Bond Index (Clean)	115.99	116.17	-0.152%	-0.08%	2.62%	2.62%	15.99%	6.39	6.22	2.79
5 Plus Bond Index (Return)	185.88	186.14	-0.137%	-0.03%	2.96%	2.96%	85.88%	6.39	6.22	2.79
10 Plus Bond Index (Clean)	117.74	117.98	-0.205%	-0.16%	2.85%	2.85%	17.74%	8.48	8.20	3.48
10 Plus Bond Index (Return)	196.01	196.38	-0.186%	-0.11%	3.17%	3.17%	96.01%	8.48	8.20	3.48

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.07	4.33	351	108.40	0.00	3,630	3,778	3935
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.46	3.80	166	115.27	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.20	3.68	292	111.88	0.00	10,168	11,002	11376
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.50	1.64	109	116.14	0.00	6,413	7,342	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.50	1.34	109	113.84	0.00	9,416	10,570	10696
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.18	2.79	231	114.97	0.00	7,700	8,638	8853
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.19	1.76	109	121.95	0.00	6,876	8,263	8384
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.29	3.60	292	115.89	0.00	11,809	13,260	13685
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.63	1.49	109	117.13	0.00	9,092	10,513	10649
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.53	3.43	321	109.96	0.00	5,031	5,359	5531
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.68	0.20	21	100.87	0.00	3,754	3,779	3786
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	116.96	4.85	328	121.81	0.00	11,745	13,737	14307

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting						Return Index Weighting									
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	25.50%	11.60%	4.80%					4.00%	25.70%	11.80%	4.90%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.00%	0.00%					0.00%	0.10%	0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	11.40%	74.40%	33.60%	14.00%					11.50%	74.30%	34.00%	14.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.50%		22.30%	9.20%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	11.00%		32.30%	13.40%					10.80%		32.00%	13.30%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.60%				9.00%			11.00%	13.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.50%	13.00%				8.50%			10.40%	12.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.80%	20.90%				13.90%			17.00%	21.00%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			13.40%	16.50%				10.80%			13.20%	16.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.80%	8.40%				5.60%			6.90%	8.50%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	3.90%				5.90%	21.60%			3.80%				5.80%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.60%	78.40%		14.50%					21.90%	79.10%	
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 04-Feb-2014	Previous Index Price 03-Feb-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.07	104.08	-0.008%	-0.012%	-0.791%	-0.791%	0.53	0.99	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	111.46	111.50	-0.033%	-0.031%	-1.451%	-1.451%	0.69	1.46	1.45
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.25	-0.051%	-0.018%	-0.129%	-0.129%	0.81	2.07	2.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.50	114.59	-0.083%	-0.031%	0.712%	0.712%	1.44	3.42	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.50	112.60	-0.086%	0.000%	1.415%	1.415%	1.71	4.31	4.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.18	112.30	-0.107%	-0.045%	2.033%	2.033%	1.98	4.80	4.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.19	120.31	-0.100%	-0.008%	2.272%	2.272%	2.10	5.00	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.29	112.45	-0.140%	-0.042%	2.588%	2.588%	2.34	5.41	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.63	115.78	-0.130%	-0.041%	2.819%	2.819%	2.44	5.85	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.53	106.76	-0.211%	-0.145%	2.900%	2.900%	3.07	7.64	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.68	100.89	-0.213%	-0.131%			3.32	8.47	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.96	117.19	-0.203%	-0.171%	2.801%	2.801%	3.53	8.49	8.20

Return Price Performance			Index Price 04-Feb-2014	Previous Index Price 03-Feb-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.40	108.39	0.004%	0.033%	-0.367%	-0.367%	0.53	0.99	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	115.27	115.28	-0.012%	0.049%	-0.742%	-0.742%	0.69	1.46	1.45
IE0006857530	0685753	4.6 Treas Bnd 2016	111.88	111.92	-0.038%	0.027%	0.270%	0.270%	0.81	2.07	2.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.14	116.22	-0.069%	0.022%	1.165%	1.165%	1.44	3.42	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.84	113.93	-0.075%	0.043%	1.789%	1.789%	1.71	4.31	4.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.97	115.08	-0.094%	-0.002%	2.365%	2.365%	1.98	4.80	4.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.95	122.05	-0.085%	0.045%	2.726%	2.726%	2.10	5.00	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	115.89	116.03	-0.125%	0.002%	2.899%	2.899%	2.34	5.41	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.13	117.26	-0.116%	0.007%	3.216%	3.216%	2.44	5.85	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.96	110.17	-0.194%	-0.102%	3.167%	3.167%	3.07	7.64	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.87	101.08	-0.204%	-0.094%			3.32	8.47	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.81	122.03	-0.182%	-0.115%	3.137%	3.137%	3.53	8.49	8.20